

S-5751

May 11, 2011

**REDUCTION OF THE BLOCK TRADE MINIMUM THRESHOLD IN 1- & 3-MONTH
EUR/USD REALIZED VOLATILITY FUTURES CONTRACTS,
EFFECTIVE SUNDAY, MAY 15, 2011**

Effective Sunday, May 15, 2011 for trade date Monday, May 16, 2011, CME is reducing the 1-Month and 3-Month EUR/USD Realized Volatility Futures contract block trade minimum threshold from 500 to 50 contracts. Market activity to date has shown that a 50 contract threshold would be more appropriate given relevant market activity and more in line with other newly listed FX futures contracts. Therefore, CME is lowering the block trade minimum threshold from 500 to 50 contracts for the FX Realized Volatility Futures products.

For further information, please contact Craig LeVeille, Director, FX Products at 312-454-5301; or Steve Youngren, Associate Director, Research & Product Development at 312-930-4583.